

# Random walk in random environment with asymptotically zero perturbation

M.V. Menshikov\*

Department of Mathematical Sciences, University of Durham,  
South Road, Durham DH1 3LE, England.

Andrew R. Wade†

Department of Mathematics, University of Bristol,  
University Walk, Bristol BS8 1TW, England.

May 2006

## Abstract

We give criteria for ergodicity, transience and null recurrence for the random walk in random environment on  $\mathbb{Z}^+ = \{0, 1, 2, \dots\}$ , with reflection at the origin, where the random environment is subject to a vanishing perturbation. Our results complement existing criteria for random walks in random environments and for Markov chains with asymptotically zero drift, and are significantly different to these previously studied cases. Our method is based on a martingale technique — the method of Lyapunov functions.

*Key words and phrases:* Random walk in random environment; perturbation of Sinai's regime; recurrence/transience criteria; Lyapunov functions.

*AMS 2000 Mathematics Subject Classification:* 60K37, 60J10.

## 1 Introduction

In this paper we study a problem with a classical flavour that lies in the intersection of two well-studied problems, those of random walks in one-dimensional random environments and Markov chains with asymptotically small drifts. Separately, these two problems have received considerable attention, but the problem considered in this paper has not been analysed before. Further, our results show that the system studied here exhibits behaviour that is significantly different to that of those previously studied systems.

The random walk in random environment (or RWRE for short) was first studied by Kozlov [12] and Solomon [18], and has since received extensive attention; see for example

---

\*e-mail: [mikhail.menshikov@durham.ac.uk](mailto:mikhail.menshikov@durham.ac.uk)

†e-mail: [andrew.wade@bris.ac.uk](mailto:andrew.wade@bris.ac.uk)

[16] or [19] for surveys. This paper analyses the behaviour of the RWRE for which the random environment is perturbed by a vanishingly small amount.

The analysis of zero drift random walks in two or more dimensions by the method of Lyapunov functions demonstrated the importance of the investigation of one-dimensional stochastic processes with asymptotically small drifts (see for example [2, 13, 15]). For example, if  $(Z_t)$ , with  $t = 0, 1, 2, 3 \dots$  time is a random walk (with zero drift) in the nonnegative quarter plane, analysis of the stochastic process  $\|Z_t\|$ , where  $\|\cdot\|$  denotes the Euclidean norm, involves the study of stochastic processes on the half-line with mean drift asymptotically zero.

Early work in this field was done by Lamperti [13, 14]. Criteria for recurrence and transience are given in [15], where the behaviour in the critical regime that Lamperti did not cover was also analysed. Passage-time moments are considered in [2]. In much of this work, Lyapunov functions play a central role.

In this paper we demonstrate the essential difference between a nearest-neighbour random walk in a deterministic environment, perturbed from its critical (null-recurrent) regime, and a nearest-neighbour random walk in a random environment, also perturbed from its critical regime (sometimes called Sinai's regime – see below). Our results quantify the fact that in some sense the random environment is more stable, in that a much larger perturbation is required to disturb the null-recurrent situation. In particular, we give criteria for ergodicity (i.e. positive recurrence), transience and null-recurrence for our perturbed random walk in random environment. We will show that in our (random environment) case the critical magnitude for the perturbation is of the order of  $n^{-1/2}$  (see Theorem 6), where  $n$  is the distance from the origin (in fact, our more general results are much more precise than this). This compares to a critical magnitude of the order of  $n^{-1}$  in the non-random environment case (see [15], and Theorem 2 below).

Our method is based upon the theory of Lyapunov functions, a powerful tool in the classification of countable Markov chains (see [6]). Such methods have proven effective in the analysis of random walks in random environments (see e.g. [4]), in addition to Markov chains in non-random environments.

Loosely speaking, motivation for our model comes from some one-dimensional physical systems, such as a particle performing a random walk in a homogeneous random one-dimensional field, subject to some vanishing perturbation (such as the presence of another particle). Under what conditions is the perturbation sufficient to alter the character of the random walk?

We now introduce the probabilistic model that we consider. First, we need some notation. We introduce the function  $\chi$  as follows, which determines our perturbation as described below. Let  $\chi : [0, \infty) \rightarrow [0, \infty)$  be a function such that

$$\lim_{x \rightarrow \infty} \chi(x) = 0. \quad (1)$$

As we shall see below, the property (1) means that our perturbation is asymptotically small.

Here, we are interested in the one-dimensional RWRE on the nonnegative integers (we use the notation  $\mathbb{Z}^+ := \{0, 1, 2, \dots\}$ ), with reflection at the origin. One can readily obtain results for the one-dimensional RWRE on whole of  $\mathbb{Z}$  in a similar manner. Formally, we define our RWRE as follows.

We define sequences of random variables  $\xi_i$ ,  $i = 1, 2, \dots$  and  $Y_i$ ,  $i = 1, 2, \dots$ , on some probability space  $(\Omega, \mathcal{F}, \mathbb{P})$ , with the following properties.

Fix  $\varepsilon$  such that  $0 < \varepsilon < 1/2$ . Let  $\xi_i$ ,  $i = 1, 2, \dots$ , be a sequence of i.i.d. random variables such that

$$\mathbb{P}[\varepsilon \leq \xi_1 \leq 1 - \varepsilon] = 1. \quad (2)$$

The condition (2) is sometimes referred to as *uniform ellipticity*.

Let  $Y_i$ ,  $i = 1, 2, \dots$ , be another sequence of i.i.d. random variables, taking values in  $[-1, 1]$ , on the same probability space as the  $\xi_i$ . We allow  $Y_i$  to depend on  $\xi_i$ , but any collections  $(Y_{i_1}, Y_{i_2}, \dots, Y_{i_k})$ ,  $(\xi_{j_1}, \xi_{j_2}, \dots, \xi_{j_{k'}})$  are independent if  $\{i_1, \dots, i_k\} \cap \{j_1, \dots, j_{k'}\} = \emptyset$ .

For a particular realization of the sequences  $(\xi_i; i = 1, 2, \dots)$  and  $(Y_i; i = 1, 2, \dots)$ , we define the quantities  $p_n$  and  $q_n$ ,  $n = 1, 2, 3, \dots$  as follows:

$$\begin{aligned} p_n &:= \begin{cases} \xi_n + Y_n \chi(n) & \text{if } \varepsilon/2 \leq \xi_n + Y_n \chi(n) \leq 1 - (\varepsilon/2) \\ \varepsilon/2 & \text{if } \xi_n + Y_n \chi(n) < \varepsilon/2 \\ 1 - (\varepsilon/2) & \text{if } \xi_n + Y_n \chi(n) > 1 - (\varepsilon/2) \end{cases} \\ q_n &:= 1 - p_n. \end{aligned} \quad (3)$$

We call a particular realization of  $(p_n, q_n)$ ,  $n = 1, 2, \dots$ , our *environment*, and we denote it by  $\omega$ . A given  $\omega$  is then a realization of our random environment, and is given in terms of the  $\xi_i$  and  $Y_i$  as in (3).

For a given environment  $\omega$ , that is, a realization of  $(p_n, q_n)$ ,  $n = 1, 2, \dots$ , we define the Markov chain  $(\eta_t(\omega); t \in \mathbb{Z}^+)$  on  $\mathbb{Z}^+$ , starting at some point in  $\mathbb{Z}^+$ , defined as follows:  $\eta_0(\omega) = r$  for some  $r \in \mathbb{Z}^+$ , and for  $n = 1, 2, \dots$ ,

$$\begin{aligned} P[\eta_{t+1}(\omega) = n - 1 | \eta_t(\omega) = n] &= p_n, \\ P[\eta_{t+1}(\omega) = n + 1 | \eta_t(\omega) = n] &= q_n, \end{aligned} \quad (4)$$

and  $P[\eta_{t+1}(\omega) = 1 | \eta_t(\omega) = 0] = 1/2$ ,  $P[\eta_{t+1}(\omega) = 0 | \eta_t(\omega) = 0] = 1/2$ . (Here  $P$  is the so-called *quenched* probability measure, i.e. for a fixed environment  $\omega$ .) The given form for the reflection at the origin ensures that the Markov chain is *aperiodic*, which eases some technical complications, but this choice is not special; it can be changed without affecting our results.

Recall that, from (1),  $\chi(n) \rightarrow 0$  as  $n \rightarrow \infty$ . Thus, there exists  $n_0 \in (0, \infty)$  such that, for all  $n \geq n_0$ ,  $\chi(n) < \varepsilon/2$ . Hence, under condition (2), for  $\mathbb{P}$ -almost every  $\omega$  we have  $(\varepsilon/2) < \xi_n + Y_n \chi(n) < 1 - (\varepsilon/2)$  (since the  $Y_n$  are bounded). (For the remainder of the paper we often use ‘a.e.  $\omega$ ’ as shorthand for ‘ $\mathbb{P}$ -almost every  $\omega$ ’ when the context is clear.) Thus, for all  $n \geq n_0$ , (3) implies that, for a.e.  $\omega$ ,

$$p_n = \xi_n + Y_n \chi(n), \quad q_n = 1 - \xi_n - \chi(n) Y_n, \quad n \geq n_0. \quad (5)$$

Note that our conditions on the variables in (3) ensure that  $(\varepsilon/2) \leq p_n \leq 1 - (\varepsilon/2)$  almost surely for all  $n$ , so that for a.e.  $\omega$ ,  $p_n$  and  $q_n$  are true probabilities bounded strictly away from 0 and from 1.

For  $n = 1, 2, \dots$ , we set

$$\zeta_n := \log \left( \frac{\xi_n}{1 - \xi_n} \right). \quad (6)$$

Write  $\mathbb{E}$  for expectation under  $\mathbb{P}$ .

In our model, by (1),  $\chi(n) \rightarrow 0$  as  $n \rightarrow \infty$ . Thus, from (5), in the limit  $n \rightarrow \infty$ , we approach the well-known random walk in i.i.d. random environment as studied in [12], [18] and subsequently. In addition, when  $\mathbb{E}[\zeta_1] = 0$ , in the limit as  $n \rightarrow \infty$  we approach the critical case often referred to as *Sinai's regime* after [17]. Our results show that despite this, the behaviour of our model is, in general, very different to the behaviour of these limiting cases, depending on the nature of the perturbation  $\chi$ .

In work in preparation, we study the long-run limiting behaviour (as  $t \rightarrow \infty$ ) of our random walk  $\eta_t(\omega)$  in terms of its distance from the origin. Of interest are both the almost sure and ‘in probability’ (see, for example, [17, 3]) behaviour. In Sinai’s regime for the RWRE on  $\mathbb{Z}^+$ , Comets, Menshikov and Popov ([4], Theorem 3.2) show that, for a.e.  $\omega$  and any  $\varepsilon > 0$ ,

$$\frac{\eta_t(\omega)}{(\log t)^2} < (\log \log t)^{2+\varepsilon}, \text{ a.s.}$$

for all but finitely many  $t$  (where a.s. stands for  $P$ -almost surely). This result (for the RWRE on  $\mathbb{Z}$ ) dates back to Deheuvels and Revész [5]. An exact upper limit result is given in [8]. In work in preparation, we study analogous almost sure results (in both null-recurrent and transient cases) for our perturbed RWRE. For example, in the  $\mathbb{P}$ -almost sure transient case of the RWRE perturbed from Sinai’s regime (that is, with  $\chi(n) = n^{-\alpha}$  for some fixed  $0 < \alpha < 1/2$ , we have  $\mathbb{E}[\zeta_1] = 0$ ,  $\text{Var}[\zeta_1] > 0$  and  $\lambda < 0$ , where  $\lambda$  is defined at (10)), we have that for a.e.  $\omega$ , for any  $\varepsilon > 0$ , as  $t \rightarrow \infty$ ,

$$(\log \log \log t)^{-(1/\alpha)-\varepsilon} < \frac{\eta_t(\omega)}{(\log t)^{1/\alpha}} < (\log \log t)^{(2/\alpha)+\varepsilon}, \text{ a.s.}$$

for all but finitely many  $t$ . Thus in this case, we see that the random walk, for almost every environment, is contained in a window about  $(\log t)^{1/\alpha}$ . This aspect of the problem requires additional techniques, however, and we do not discuss this further in the present paper.

In the next section we state our results. Theorems 1, 2, and 3 are special cases of the model in which some of the random variables  $\xi_i$  and  $Y_i$  are degenerate (that is, equal to a constant almost surely). In particular, Theorems 1 and 2 include some known results, when our model reduces to previously studied systems. In Theorem 4, the underlying environment is not in the ‘critical regime’. Our main results, Theorems 6 and 7, deal with the main case of interest, in which the underlying environment is truly random and is, in a sense to be demonstrated, critical.

## 2 Main results

Most of our results will be formulated for almost all environments  $\omega$  (in some sense, for all ‘typical’ environments), that is  $\mathbb{P}$ -almost surely over  $(\Omega, \mathcal{F}, \mathbb{P})$ .

If  $Y_1 = 0$   $\mathbb{P}$ -a.s., then our model reduces to the standard reflected one-dimensional random walk in an i.i.d. random environment. In this case  $p_n = \xi_n$  and  $q_n = 1 - \xi_n$ ,  $n = 1, 2, \dots$ , and so (with the definition at (6))  $\zeta_n = \log(p_n/q_n)$ . Criteria for recurrence of the RWRE  $\eta_t(\omega)$  in this case were given by Solomon [18], for the case where  $(\xi_i; i = 1, 2, \dots)$  is an i.i.d. sequence, and generalised by Alili [1]. For the case in which larger jumps are permitted, see, for example, [10].

The following well-known result dates back to Solomon [18].

**Theorem 1** Let  $(\eta_t(\omega); t \in \mathbb{Z}^+)$  be the random walk in i.i.d. random environment, with  $\mathbb{P}[Y_1 = 0] = 1$ . Suppose  $\text{Var}[\zeta_1] > 0$ .

- (i) If  $\mathbb{E}[\zeta_1] < 0$ , then  $\eta_t(\omega)$  is transient for a.e.  $\omega$ .
- (ii) If  $\mathbb{E}[\zeta_1] = 0$ , then  $\eta_t(\omega)$  is null-recurrent for a.e.  $\omega$ .
- (iii) If  $\mathbb{E}[\zeta_1] > 0$ , then  $\eta_t(\omega)$  is ergodic for a.e.  $\omega$ .

The critical (null-recurrent) regime  $\mathbb{E}[\log(p_1/q_1)] = 0$  is known as *Sinai's regime*, after [17]. This regime has been extensively studied; see, for example, [3, 8, 9, 11]. For an outline proof of Theorem 1 using Lyapunov function methods, similar to those employed in this paper, see Theorem 3.1 of [4]. In this paper we extend the classification criteria of Theorem 1 to encompass the case in which the  $p_n$  are not i.i.d. and in which  $\mathbb{E}[\log(p_n/q_n)]$  is *asymptotically* zero, as  $n \rightarrow \infty$ . Our results are, in some sense, a random environment analogue of those for Markov processes with asymptotically zero mean drift given in [15] (see below).

For the remainder of the paper we suppose  $\mathbb{P}[Y_1 = 0] < 1$ . This includes the interesting case where  $Y_1 = b$   $\mathbb{P}$ -a.s., for some  $b \in [-1, 1] \setminus \{0\}$ . Our techniques do, however, enable us to allow  $Y_1$  to be random.

Although not as famous as the RWRE, another system that has been well studied is the rather classical problem of a Markov chain with asymptotically zero drift. This problem was studied by Lamperti [13, 14]. General criteria for recurrence, transience and ergodicity were given by Menshikov, Asymont, and Iasnogorodskii in [15]. Theorem 2 below is a consequence of their main result, Theorem 3, applied to our problem when  $\text{Var}[\zeta_1] = 0$  and  $\text{Var}[Y_1] = 0$ ; that is, the distributions of  $\xi_1$  and  $Y_1$  are both degenerate (i.e. equal to a constant almost surely). In particular, we have a *non-random* environment  $\omega$ . If, on the other hand,  $\xi_1$  is degenerate but  $Y_1$  is not, then we have a random (asymptotically small) perturbation on an underlying non-random environment, and we have Theorem 3 below.

We use the notation  $\log_1 x := \log x$  and  $\log_k x := \log(\log_{k-1} x)$  for  $k = 2, 3, \dots$

**Theorem 2** Suppose  $\mathbb{P}[Y_1 = b] = 1$  for some  $b \in [-1, 0) \cup (0, 1]$ . Suppose  $\mathbb{P}[\xi_1 = c] = 1$  for some  $c \in (0, 1)$ .

- (i) If  $c < 1/2$ , then  $\eta_t(\omega)$  is transient.
- (ii) If  $c > 1/2$ , then  $\eta_t(\omega)$  is ergodic.
- (iii) Suppose  $c = 1/2$ . Suppose there exist  $s \in \mathbb{Z}^+$  and  $K \in \mathbb{N}$  such that, for all  $n \in [K, \infty)$  and some  $h > 1$  the following inequality holds:

$$b\chi(n) > \frac{1}{4n} + \frac{1}{4n \log n} + \dots + \frac{h}{4n \prod_{i=1}^s \log_i n}. \quad (7)$$

Then  $\eta_t(\omega)$  is ergodic.

- (iv) Suppose  $c = 1/2$ . Suppose there exist  $s, t \in \mathbb{Z}^+$  and  $K \in \mathbb{N}$  such that, for all  $n \in [K, \infty)$  and some  $h < 1$  the following inequality holds:

$$\begin{aligned} -\frac{1}{4n} - \frac{1}{4n \log n} - \dots - \frac{h}{4n \prod_{i=1}^s \log_i n} &\leq b\chi(n) \\ &\leq \frac{1}{4n} + \frac{1}{4n \log n} + \dots + \frac{h}{4n \prod_{i=1}^t \log_i n}. \end{aligned} \quad (8)$$

Then  $\eta_t(\omega)$  is null-recurrent.

(v) Suppose  $c = 1/2$ . Suppose there exist  $s \in \mathbb{Z}^+$  and  $K \in \mathbb{N}$  such that, for all  $n \in [K, \infty)$  and some  $h > 1$  the following inequality holds:

$$b\chi(n) \leq -\frac{1}{4n} - \frac{1}{4n \log n} - \cdots - \frac{h}{4n \prod_{i=1}^s \log_i n}. \quad (9)$$

Then  $\eta_t(\omega)$  is transient.

Theorem 2 follows directly by applying Theorem 3 of [15] to our case, with  $m(x) = -2\chi(x)$  and  $b(x) = 1$ .

**Remark.** In the case  $c = 1/2$  the critical case in terms of the recurrence, transience and ergodicity is when the perturbation  $\chi(n)$  is, ignoring logarithmic terms, of order  $n^{-1}$ ; we say that the ‘critical exponent’ is  $-1$ . This contrasts with our results in the case where  $\text{Var}[\xi_1] > 0$  (see Theorems 6 and 7), in which the critical exponent is  $-1/2$ .

The following result deals with the case in which the distribution of  $\xi_1$  is degenerate, but that of  $Y_1$  is not; in this case we have a homogeneous non-random environment subject to an asymptotically small random perturbation. In particular, parts (iii) and (iv) of the theorem deal with the case when the underlying environment is that of the simple random walk. Here,  $\stackrel{\mathcal{D}}{=}$  stands for equality in distribution.

**Theorem 3** Suppose  $\mathbb{P}[\xi_1 = c] = 1$  for some  $c \in (0, 1)$ , and  $\text{Var}[Y_1] > 0$ .

- (i) If  $c < 1/2$ , then  $\eta_t(\omega)$  is transient for a.e.  $\omega$ .
- (ii) If  $c > 1/2$ , then  $\eta_t(\omega)$  is ergodic for a.e.  $\omega$ .
- (iii) If  $c = 1/2$  and  $Y_1 \stackrel{\mathcal{D}}{=} -Y_1$ , then  $\eta_t(\omega)$  is null-recurrent for a.e.  $\omega$ .
- (iv) Suppose  $c = 1/2$  and  $\mathbb{E}[Y_1] \neq 0$ . Suppose  $\chi(n) = an^{-\beta}$  for  $a > 0$  and  $\beta > 0$ .
  - (a) If  $0 < \beta < 1$  and  $\mathbb{E}[Y_1] > 0$  then  $\eta_t(\omega)$  is ergodic for a.e.  $\omega$ .
  - (b) If  $\beta > 1$  then  $\eta_t(\omega)$  is null-recurrent for a.e.  $\omega$ .
  - (c) If  $0 < \beta < 1$  and  $\mathbb{E}[Y_1] < 0$  then  $\eta_t(\omega)$  is transient for a.e.  $\omega$ .

We prove Theorem 3 along with our main results in Section 3.

**Remarks.** Note that in part (iii),  $Y_1 \stackrel{\mathcal{D}}{=} -Y_1$  implies that all odd moments of  $Y_1$  are zero. By modifications to the proof of Theorem 3 one can obtain a more refined result, specifically that with  $p := \min\{j \in \{1, 3, 5, \dots\} : \mathbb{E}[Y_1^j] \neq 0\}$ , for  $p > 1$  we have a statement analogous to part (iv) but with  $\mathbb{E}[Y_1]$  replaced by  $\mathbb{E}[Y_1^p]$  and with the critical value of  $\beta$  being  $1/(2(p-1))$  for  $p > 1$ , rather than 1. We do not go into further detail here.

Theorem 3 (iv) demonstrates that in the case of a randomly perturbed simple random walk, the critical exponent for the perturbation is  $-1$ , as in the case of the non-random perturbation (Theorem 2). It may be possible to refine Theorem 3 (iv) to obtain more

delicate results analogous to those of Theorem 2.

For the remainder of the paper, we ensure that the underlying environment is *random*, by supposing  $\text{Var}[\zeta_1] > 0$ . First we consider the case  $\mathbb{E}[\zeta_1] \neq 0$ . Here we have Theorem 4 below. In this situation, the perturbation introduced by  $\chi(n)Y_n$  does not affect the criteria given in (i) and (iii) of Theorem 1.

**Theorem 4** *Suppose  $\text{Var}[\zeta_1] > 0$ ,  $\mathbb{E}[\zeta_1] \neq 0$ , and  $\mathbb{P}[Y_1 = 0] < 1$ .*

(i) *If  $\mathbb{E}[\zeta_1] < 0$ , then  $\eta_t(\omega)$  is transient for a.e.  $\omega$ .*

(ii) *If  $\mathbb{E}[\zeta_1] > 0$ , then  $\eta_t(\omega)$  is ergodic for a.e.  $\omega$ .*

The proof of the theorem follows using the same methods as employed in the proof of Theorem 3.1 of [4] or later in this paper, but is essentially simpler than for our main results. We can construct a ‘martingale’ (as at (40) below) which is easily shown (by the Law of the Iterated Logarithm, Lemma 3 below) to be bounded or tend to infinity for a.e.  $\omega$ . Similarly for the stationary measure. The theorem then follows by our Lyapunov function criteria (Lemmas 1 and 2 below). We follow this method in detail, in less straightforward cases, later in the paper, and so do not repeat the argument here.

For the remainder of the paper we consider the more interesting case where  $\mathbb{E}[\zeta_1] = 0$ , so that we have a random walk in a random environment that is asymptotic to Sinai’s regime. We prove general results about this RWRE with asymptotically zero perturbation that are analogous to Theorem 2, but significantly different.

If  $\mathbb{P}[Y_1 = 0] < 1$  (and permitting the case that  $\mathbb{P}[Y_1 = c] = 1$  for some  $c$  with  $0 < |c| \leq 1$ ) we define

$$\lambda := \mathbb{E} \left[ \frac{Y_1}{\xi_1(1 - \xi_1)} \right]. \quad (10)$$

Also, we use the notation

$$\sigma^2 := \text{Var}[\zeta_1]. \quad (11)$$

Note that, under the condition (2), we have  $\sigma^2 < \infty$  and, since  $Y_1$  is bounded,  $|\lambda| < \infty$ . We also draw attention to the fact that, given (2),  $\mathbb{P}$ -a.s.,

$$-\frac{1}{\varepsilon^2} \leq \frac{Y_1}{\xi_1(1 - \xi_1)} \leq \frac{1}{\varepsilon^2}, \quad (12)$$

a fact that we shall use later. For what follows, of separate interest are the two cases  $\lambda = 0$  and  $\lambda \neq 0$ . We concentrate on the latter case for most of the results that follow (but see the remark after Theorem 7). However, our first result deals with the case in which  $Y_1/\xi_1 \stackrel{\mathcal{D}}{=} -Y_1/(1 - \xi_1)$ . This implies  $\lambda = 0$  (see (10)), but is a rather special case; Theorem 5 demonstrates that in this case the detailed behaviour of  $\chi$  is not important: as long as  $\chi(n) \rightarrow 0$  as  $n \rightarrow \infty$ , then  $\eta_t(\omega)$  is null-recurrent for a.e.  $\omega$ .

**Theorem 5** *With  $\sigma$  as defined at (11), suppose that  $Y_1/\xi_1 \stackrel{\mathcal{D}}{=} -Y_1/(1 - \xi_1)$ ,  $\mathbb{P}[Y_1 = 0] < 1$ ,  $\mathbb{E}[\zeta_1] = 0$ , and  $\sigma^2 > 0$ . Then  $\eta_t(\omega)$  is null-recurrent for a.e.  $\omega$ .*



An example of  $(Y_1, \xi_1)$  for which Theorem 5 holds is when  $Y_1$  and  $\xi_1$  are independent uniform random variables on  $(-1, 1)$  and  $(\varepsilon, 1 - \varepsilon)$  respectively.

Our remaining results deal with the case  $\lambda \neq 0$  (but see also the remark after Theorem 7). In our next result (Theorem 6), we give some rather specific conditions on the asymptotic behaviour of the function  $\chi$ . Theorem 6 is a special case of our general result, Theorem 7.

**Theorem 6** *With  $\lambda$  and  $\sigma$  defined at (10) and (11) respectively, suppose that  $\lambda \neq 0$ ,  $\mathbb{P}[Y_1 = 0] < 1$ ,  $\mathbb{E}[\zeta_1] = 0$ , and  $\sigma^2 > 0$ . Let  $c_{\text{crit}} := \sigma 2^{-1/2}$ .*

- (i) *If there exist constants  $c > c_{\text{crit}}$  and  $n_0 \in \mathbb{Z}^+$  such that  $\lambda\chi(n) \geq cn^{-1/2}(\log \log n)^{1/2}$  for all  $n \geq n_0$ , then  $\eta_t(\omega)$  is ergodic for a.e.  $\omega$ .*
- (ii) *If there exist constants  $c \leq c_{\text{crit}}$  and  $n_0 \in \mathbb{Z}^+$  such that  $|\lambda|\chi(n) \leq cn^{-1/2}(\log \log n)^{1/2}$  for all  $n \geq n_0$ , then  $\eta_t(\omega)$  is null-recurrent for a.e.  $\omega$ .*
- (iii) *If there exist constants  $c > c_{\text{crit}}$  and  $n_0 \in \mathbb{Z}^+$  such that  $\lambda\chi(n) \leq -cn^{-1/2}(\log \log n)^{1/2}$  for all  $n \geq n_0$ , then  $\eta_t(\omega)$  is transient for a.e.  $\omega$ .*

**Remark.** Theorem 6 shows that in our case the critical exponent for the perturbation is  $-1/2$ . This contrasts with the deterministic environment case (as in Theorem 2, and see [15], Theorem 3), in which the critical exponent is  $-1$ . When the perturbation is smaller than this critical size (as in part (ii)), it is insufficient to change the recurrence/transience characteristics of the Markov chain from those of Sinai's regime. If the perturbation is greater than the critical size, it changes the behaviour of the Markov chain from that of Sinai's regime, making it either transient or ergodic depending on the sign of the perturbation. This feature is present in our most general result, Theorem 7.

Theorem 6 will follow as a corollary to Theorem 7, below. Theorem 7 is more refined than Theorem 6. In order to formulate our deeper result, we need more precise conditions on the behaviour of the perturbation function  $\chi(n)$ . To achieve this, we define the notions of *k-supercritical* and *k-subcritical* below. First, we need some additional notation.

Recall the notation  $\log_1(x) := \log(x)$  and  $\log_k(x) := \log(\log_{k-1}(x))$  for  $k = 2, 3, \dots$ . Let  $n_k$  denote the smallest positive integer such that  $\log_{k+1}(n_k) \geq 0$ . Let  $a_k := 2$  for  $k \in \mathbb{N} \setminus \{3\}$  and  $a_3 := 3$ . For each  $k \in \mathbb{N}$  we define the  $[0, \infty)$ -valued function  $\varphi_k$  as follows (we use the given form for the  $\varphi_k$  due to the appearance in the sequel of the Law of the Iterated Logarithm). For  $x \in [e, \infty)$  and  $d \in \mathbb{R}$ , let

$$\varphi_1(x; d) := ((2 + d) \log_2 x)^{1/2},$$

and for  $k = 2, 3, \dots$ , with  $x \in [n_k, \infty)$  and  $d \in \mathbb{R}$ , let

$$\varphi_k(x; d) := \left( \sum_{i=1}^{k-1} a_{i+1} \log_{i+1} x + (a_{k+1} + d) \log_{k+1} x \right)^{1/2}. \quad (13)$$

We shall see that the behaviour of the Markov chain  $\eta_t(\omega)$  is determined by the driving function  $\chi$ . By applying the Law of the Iterated Logarithm, we shall see that the critical form of  $\chi$  is related to an iterated logarithm expression of the form of  $\varphi_k$ .

In order to formulate our main result we make the following definitions of *k-supercritical* and *k-subcritical*.



**Definition 1** Recall the definitions of  $\lambda$  and  $\sigma$  at (10) and (11) respectively. Suppose  $\lambda \neq 0$ . For  $k \in \mathbb{N}$ , we say  $\chi$  is  $k$ -supercritical if there exist constants  $c \in (0, \infty)$  and  $n_0 \in \mathbb{Z}^+$ , such that, for all  $n \geq n_0$ ,

$$\chi(n) \geq \frac{\sigma}{2|\lambda|} n^{-1/2} \varphi_k(n; c). \quad (14)$$

For  $k \in \mathbb{N}$ , we say  $\chi$  is  $k$ -subcritical if there exist constants  $c \in (0, \infty)$  and  $n_0 \in \mathbb{Z}^+$  such that, for all  $n \geq n_0$ ,

$$\chi(n) \leq \frac{\sigma}{2|\lambda|} n^{-1/2} \varphi_k(n; -c). \quad (15)$$

**Remarks.** Implicit in  $\chi$  being  $k$ -subcritical or  $k$ -supercritical is the constant  $c$ , a fact that we make repeated use of in the proofs in Section 3. Whenever we consider a  $k$ -subcritical or  $k$ -supercritical function in what follows, we understand this to imply the existence of such a  $c$ , and often refer to the constant  $c$  in this context.

Also, observe that if for some  $k \in \mathbb{N}$ ,  $\chi$  is  $k$ -supercritical, with implicit constant  $c \in (0, \infty)$ , then for any  $c' \in (0, c)$  we have that (14) implies

$$\chi(n) \geq \frac{\sigma}{2|\lambda|} n^{-1/2} \varphi_k(n; c) \geq \frac{\sigma}{2|\lambda|} n^{-1/2} \varphi_k(n; c').$$

Similarly if for some  $k \in \mathbb{N}$ ,  $\chi$  is  $k$ -subcritical, with implicit constant  $c \in (0, \infty)$ , then for any  $c' \in (0, c)$  we have that (15) implies

$$\chi(n) \leq \frac{\sigma}{2|\lambda|} n^{-1/2} \varphi_k(n; -c) \leq \frac{\sigma}{2|\lambda|} n^{-1/2} \varphi_k(n; -c').$$

Finally, we note that Definition 1 excludes functions that oscillate significantly about the critical region  $n^{-1/2}$ .

Our most general result is as follows.

**Theorem 7** With  $\lambda$  and  $\sigma$  defined at (10) and (11) respectively, suppose that  $\lambda \neq 0$ ,  $\mathbb{P}[Y_1 = 0] < 1$ ,  $\mathbb{E}[\zeta_1] = 0$  and  $\sigma^2 > 0$ .

- (i) If, for some  $k \in \mathbb{N}$ ,  $\chi$  is  $k$ -supercritical (14) and  $\lambda > 0$ , then  $\eta_t(\omega)$  is ergodic for a.e.  $\omega$ .
- (ii) If, for some  $k \in \mathbb{N}$ ,  $\chi$  is  $k$ -subcritical (15) then  $\eta_t(\omega)$  is null-recurrent for a.e.  $\omega$ .
- (iii) If, for some  $k \in \mathbb{N}$ ,  $\chi$  is  $k$ -supercritical (14) and  $\lambda < 0$ , then  $\eta_t(\omega)$  is transient for a.e.  $\omega$ .

**Remark.** In the general case  $\lambda = 0$ , it turns out that higher moments contribute, and we obtain a slightly more general form of Theorem 7. It is straightforward to modify the proof of Theorem 7 to obtain such a result. Specifically, if for  $r \in \mathbb{N}$  we set

$$\lambda_r := \frac{1}{r} \mathbb{E} \left[ Y_1^r \left( \frac{1}{(1 - \xi_1)^r} + \frac{(-1)^{r+1}}{\xi_1^r} \right) \right],$$

and  $p := \min\{j \in \mathbb{N} : \lambda_j \neq 0\}$ , then for  $p > 1$  a statement of the form of Theorem 7 holds but with  $\lambda$  replaced by  $\lambda_p$  and the conditions on  $\chi$  being replaced by conditions on  $\chi^p$ .

We do not pursue the details here.

We will prove Theorem 7 in the next section. The idea behind the proof of the recurrence and transience conditions is to construct a function  $f$  of the process  $\eta_t(\omega)$  such that  $f(\eta_t(\omega))$  is a ‘martingale’ everywhere except in a finite region, and determine the cases in which this function is finite or infinite. The proof of ergodicity relies on the construction of a stationary measure and determining its properties.

### 3 Proofs of main results

Before embarking upon the proof of Theorem 7, we need some preliminary results. First we present the criteria for classification of countable Markov chains which we will require.

Let  $(W_t; t \in \mathbb{Z}^+)$  be a discrete, irreducible, aperiodic, time-homogeneous Markov chain on  $\mathbb{Z}^+$ . We have the following classification criteria, which are consequences of those given in Chapter 2 of [6]. The following result, which we state without proof, is a consequence of Theorem 2.2.2 of [6], and is slightly more general than Proposition 2.1 of [4].

**Lemma 1** *Suppose there exist a function  $f : \mathbb{Z}^+ \rightarrow [0, \infty)$  which is uniformly bounded and nonconstant, and a set  $A \subset \mathbb{Z}^+$  such that*

$$E[f(W_{t+1}) - f(W_t) | W_t = x] = 0, \quad (16)$$

*for all  $x \in \mathbb{Z}^+ \setminus A$ , and*

$$f(x) > \sup_{y \in A} f(y), \quad (17)$$

*for at least one  $x \in \mathbb{Z}^+ \setminus A$ . Then the Markov chain  $(W_t)$  is transient.*

The following result is contained in Theorem 2.2.1 in [6].

**Lemma 2** *Suppose that there exist a function  $f : \mathbb{Z}^+ \rightarrow [0, \infty)$  and a finite set  $A \subset \mathbb{Z}^+$  such that*

$$E[f(W_{t+1}) - f(W_t) | W_t = x] \leq 0, \quad (18)$$

*for all  $x \in \mathbb{Z}^+ \setminus A$ , and  $f(x) \rightarrow +\infty$  as  $x \rightarrow \infty$ . Then the Markov chain  $(W_t)$  is recurrent.*

We will need Feller’s refined form for the Law of the Iterated Logarithm [7]. The following result is a consequence of Theorem 7 of [7].

**Lemma 3** *Let  $X_i$ ,  $i = 1, 2, \dots$ , be a sequence of independent random variables with  $E[X_i] = 0$  for all  $i$ , and  $E[X_i^2] = \sigma_i^2 < \infty$  for  $i = 1, 2, \dots$ . Suppose the  $X_i$  are bounded, that is  $P[|X_i| > C] = 0$  for all  $i$  and some  $0 < C < \infty$ . Let*

$$s_n^2 := \sum_{i=1}^n \sigma_i^2. \quad (19)$$

*Suppose that  $s_n \rightarrow \infty$  as  $n \rightarrow \infty$ . Let  $S_n := \sum_{i=1}^n X_i$ . For some  $k \in \mathbb{N}$  and  $\varepsilon \in (-\infty, \infty)$ , define  $\varphi_k(n; \varepsilon)$  as at (13). Then*

$$P[S_n > s_n \varphi_k(s_n^2; \varepsilon) \text{ i.o.}] = \begin{cases} 1 & \text{if } \varepsilon < 0 \\ 0 & \text{if } \varepsilon > 0 \end{cases} \quad (20)$$

In particular, if the  $X_i$  are i.i.d. and bounded random variables with  $E[X_1^2] = \sigma^2$ , we have

$$P[S_n > \sigma n^{1/2} \varphi_k(n; \varepsilon) \text{ i.o.}] = \begin{cases} 1 & \text{if } \varepsilon < 0 \\ 0 & \text{if } \varepsilon > 0 \end{cases} \quad (21)$$

We will also need the following result. Recall the definition of  $\varphi_k(i; d)$  at (13).

**Lemma 4** For  $k \in \mathbb{N}$ , let  $n_k$  be the smallest positive integer such that  $\log_{k+1} n_k \geq 0$ . For any  $d \in \mathbb{R}$ , we have

$$\sum_{i=n_k}^n i^{-1/2} \varphi_k(i; d) = 2n^{1/2} \varphi_k(n; d) + \alpha_n, \quad (22)$$

where  $|\alpha_n| < 6n^{1/2}$  for all  $n$  sufficiently large.

**Proof.** We have, for  $k \in \mathbb{N}$ ,

$$\frac{d}{dx} (x^{1/2} \varphi_k(x; d)) = \frac{1}{2} x^{-1/2} \varphi_k(x; d) + x^{1/2} \varphi'_k(x; d),$$

where

$$\varphi'_k(x; d) = \frac{1}{2} (\varphi_k(x; d))^{-1} \cdot \left( \frac{2}{x \log x} + \frac{3}{x \log x \log \log x} + \dots \right) < \frac{1}{x},$$

for  $x$  sufficiently large. Thus, for any  $k \in \mathbb{N}$ ,

$$\begin{aligned} \int_{n_k}^n x^{-1/2} \varphi_k(x; d) dx &= 2 [x^{1/2} \varphi_k(x; d)]_{n_k}^n - 2 \int_{n_k}^n x^{1/2} \varphi'_k(x; d) dx \\ &= 2n^{1/2} \varphi_k(n; d) + b_n, \end{aligned} \quad (23)$$

where

$$|b_n| \leq 2 \int_{n_k}^n x^{1/2} \varphi'_k(x; d) dx + 2n_k^{1/2} \varphi_k(n_k; d) \leq C_k + 2 \int_0^n x^{-1/2} dx,$$

for some  $0 < C_k < \infty$ , which depends on  $k$  (and  $d$ ). Thus, for each  $k$ ,  $|b_n| \leq 5n^{1/2}$  for all  $n$  sufficiently large. Since  $x^{-1/2} \varphi_k(x; d)$  is a decreasing function for all  $x$  sufficiently large (depending on  $k$  but not  $d$ ), we have that there exist finite positive constants  $C'_k$  and  $C''_k$  such that

$$\sum_{i=n_k}^n i^{-1/2} \varphi_k(i; d) + C'_k \geq \int_{n_k}^n x^{-1/2} \varphi_k(x; d) dx \geq \sum_{i=n_k+1}^n i^{-1/2} \varphi_k(i; d) - C''_k.$$

So we have

$$0 \leq \sum_{i=n_k}^n i^{-1/2} \varphi_k(i; d) - \int_{n_k}^n x^{-1/2} \varphi_k(x; d) dx \leq n_k^{-1/2} \varphi_k(n_k; d) + C, \quad (24)$$

for some  $0 < C < \infty$ , that does not depend on  $n$ . Then from (24) and (23) we obtain (22).  $\square$

For a given realization  $\omega$  of our random environment, with  $p_i$  and  $q_i$ ,  $i = 1, 2, \dots$  defined by (3), let

$$D(\omega) := \sum_{i=1}^{\infty} \frac{1}{q_i} \prod_{j=1}^i \frac{q_j}{p_j} = \frac{1}{p_1} + \frac{q_1}{p_1 p_2} + \frac{q_1 q_2}{p_1 p_2 p_3} + \dots \quad (25)$$

**Lemma 5** *If, for a given environment  $\omega$ , the quantity  $D(\omega)$  as defined at (25) is finite, then the Markov chain  $\eta_t(\omega)$  is ergodic. On the other hand, if  $D(\omega) = \infty$ , then the Markov chain  $\eta_t(\omega)$  for this  $\omega$  is not ergodic.*

**Proof.** For fixed environment  $\omega$ , i.e., given a configuration of  $(p_i; i = 1, 2, \dots)$ ,  $\eta_t(\omega)$  is a reversible Markov chain. For this Markov chain one has the stationary measure  $\mu = (\mu_0, \mu_1, \dots)$ , where

$$\mu_0 = 2, \quad \mu_1 = \frac{1}{p_1}, \quad \text{and} \quad \mu_n = \frac{1}{p_1} \prod_{i=1}^{n-1} \frac{q_i}{p_{i+1}}, \quad n \geq 2.$$

Then, with the definition of  $D(\omega)$  at (25), we have

$$\sum_{i=0}^{\infty} \mu_i = 2 + D(\omega).$$

Thus, if, for this  $\omega$ ,  $D(\omega)$  is finite, then the Markov chain  $\eta_t(\omega)$  is ergodic, since we can obtain a stationary distribution. On the other hand, if  $D(\omega) = \infty$  for this  $\omega$ , the Markov chain  $\eta_t(\omega)$  is not ergodic.  $\square$

Our next result, Lemma 6, uses the Law of the Iterated Logarithm to analyse the behaviour of sums of i.i.d. random variables weighted by the function  $\chi$ .

**Lemma 6** *Let  $Z_i, i = 1, 2, \dots$ , be a sequence of i.i.d. random variables which are bounded (so that  $P[|Z_1| > B] = 0$  for some  $0 < B < \infty$ ), such that  $E[Z_1] \geq 0$ . Let  $\chi : [0, \infty) \rightarrow [0, \infty)$  such that (1) holds. With  $\lambda$  defined at (10), suppose  $\lambda \neq 0$ .*

(a) *Suppose  $E[Z_1] > 0$ . Suppose that, for some  $k \in \mathbb{N}$ ,  $\chi$  is  $k$ -subcritical as defined at (15). Then with probability one, for any  $\varepsilon > 0$ , for all but finitely many  $n$ ,*

$$-n^\varepsilon \leq \sum_{i=1}^n Z_i \chi(i) \leq \frac{\sigma E[Z_1]}{|\lambda|} n^{1/2} \varphi_k(n; -c/3). \quad (26)$$

(b) *Suppose  $E[Z_1] > 0$ . Suppose that, for some  $k \in \mathbb{N}$ ,  $\chi$  is  $k$ -supercritical as defined at (14). Then with probability one, for all but finitely many  $n$ ,*

$$\sum_{i=1}^n Z_i \chi(i) \geq \frac{\sigma E[Z_1]}{|\lambda|} n^{1/2} \varphi_k(n; c/3). \quad (27)$$

(c) *Suppose  $E[Z_1] = 0$ . Then for any  $\varepsilon > 0$  with probability one, for all but finitely many  $n$ ,*

$$\sum_{i=1}^n Z_i \chi(i) \leq \varepsilon (n \log \log n)^{1/2}. \quad (28)$$

**Remark.** When we come to apply Lemma 6 later in the proofs of the theorems, the configuration  $(Z_i, i \geq 1)$  that we will use will be specified by the realization of the random environment  $\omega$ , so that the qualifier ‘with probability one’ in the lemma translates as ‘for

a.e.  $\omega$ .

**Proof of Lemma 6.** Recall the definitions of  $\lambda$  and  $\sigma$  at (10) and (11) respectively. Suppose  $\lambda \neq 0$ . For the proofs of parts (a) and (b), suppose that  $E[Z_1] > 0$ . First we prove part (a). Suppose that for some  $k \in \mathbb{N}$   $\chi$  is  $k$ -subcritical. Write

$$S_n := \sum_{i=1}^n (Z_i - E[Z_i])\chi(i). \quad (29)$$

Then

$$\text{Var}[S_n] = \text{Var}[Z_1] \sum_{i=1}^n (\chi(i))^2. \quad (30)$$

Suppose that  $\text{Var}[S_n] \rightarrow \infty$  as  $n \rightarrow \infty$ . Then, by Lemma 3, taking  $X_i = (Z_i - E[Z_i])$ , we have that with probability one the configuration of  $(Z_i, i \geq 1)$  is such that

$$S_n > (\text{Var}[S_n])^{1/2} (3 \log \log (\text{Var}[S_n]))^{1/2},$$

for only finitely many  $n$ . (The constant 3 appears for the sake of simplicity, any constant strictly greater than 2 will suffice). That is, with probability one, for all but finitely many  $n$ ,

$$S_n \leq (\text{Var}[S_n])^{1/2} (3 \log \log (\text{Var}[S_n]))^{1/2} \leq (\text{Var}[S_n])^{1/2} (3 \log \log n)^{1/2},$$

the second inequality following from (30) and (15). Thus, with probability one, using (30) and (15) once more, we have that for any  $\varepsilon > 0$  and for all but finitely many  $n$ ,  $S_n \leq n^\varepsilon$ . Thus, with probability one, for all but finitely many  $n$ , since  $E[Z_1] > 0$  and  $\chi$  is a nonnegative function,

$$-n^\varepsilon \leq \sum_{i=1}^n Z_i \chi(i) \leq n^\varepsilon + E[Z_1] \sum_{i=1}^n \chi(i). \quad (31)$$

The lower bound in (31) establishes the lower bound in (26). We now need to prove the upper bound. By (15), we have that there exist  $c \in (0, \infty)$  and  $k \in \mathbb{N}$  such that for all  $n$  sufficiently large

$$\sum_{i=1}^n \chi(i) \leq \frac{\sigma}{2|\lambda|} \sum_{i=1}^n i^{-1/2} \varphi_k(i; -c/2). \quad (32)$$

Then from (32) with (22) we obtain, for all  $n$  sufficiently large

$$\sum_{i=1}^n \chi(i) \leq \frac{\sigma}{|\lambda|} n^{1/2} \varphi_k(n; -c/2) + \frac{3\sigma}{|\lambda|} n^{1/2}. \quad (33)$$

Hence from (33) and the upper bound in (31), we have that, with probability one, for all but finitely many  $n$ ,

$$\sum_{i=1}^n Z_i \chi(i) \leq \frac{\sigma E[Z_1]}{|\lambda|} n^{1/2} \varphi_k(n; -c/2) + \frac{3\sigma E[Z_1]}{|\lambda|} n^{1/2} + n^\varepsilon.$$

Then we can absorb the final two terms on the right hand side to give (26), given that  $\text{Var}[S_n] \rightarrow \infty$  as  $n \rightarrow \infty$ . On the other hand, suppose that  $\text{Var}[S_n] \leq C$  for all  $n$  and some  $C < \infty$ . Then, by (30), we have that  $\sum_{i=1}^n (\chi(i))^2 < C$  for some  $0 < C < \infty$ . So, by Jensen's inequality, and the boundedness of the  $Z_i$ , we have that for all  $n$ ,

$$\sum_{i=1}^n Z_i \chi(i) \leq \sqrt{n \sum_{i=1}^n Z_i^2 (\chi(i))^2} \leq n^{1/2} B \sqrt{\sum_{i=1}^n (\chi(i))^2} \leq C n^{1/2}, \quad (34)$$

for some  $0 < C < \infty$ . Hence we obtain (26) in this case also. This proves part (a).

Now we prove part (b). Suppose that for some  $k \in \mathbb{N}$   $\chi$  is  $k$ -supercritical. Again, we use the notation of (29). By (14), we have that  $\text{Var}[S_n] \rightarrow \infty$  as  $n \rightarrow \infty$ . Then, by Lemma 3, taking  $X_i = -(Z_i - E[Z_i])$ , we have that, with probability one,

$$S_n < -(\text{Var}[S_n])^{1/2} (3 \log \log (\text{Var}[S_n]))^{1/2},$$

for only finitely many  $n$ . But  $\chi(n) \rightarrow 0$  as  $n \rightarrow \infty$ , so with probability one there exists a sequence  $c_1, c_2, \dots$  such that  $c_n \rightarrow \infty$  as  $n \rightarrow \infty$  and  $\text{Var}[S_n] < n/c_n$  for all  $n$ . Thus, with probability one,

$$S_n \geq -n^{1/2} c_n^{-1/2} (3 \log \log n)^{1/2}, \quad (35)$$

for all but finitely many  $n$ . So, with probability one, for all but finitely many  $n$ ,

$$\sum_{i=1}^n Z_i \chi(i) \geq E[Z_1] \sum_{i=1}^n \chi(i) - n^{1/2} c_n^{-1/2} (3 \log \log n)^{1/2}. \quad (36)$$

By (14), we have that there exist  $c \in (0, \infty)$  and  $k \in \mathbb{N}$  such that for  $n$  sufficiently large

$$\sum_{i=1}^n \chi(i) \geq \frac{\sigma}{2|\lambda|} \sum_{i=1}^n i^{-1/2} \varphi_k(i; c/2). \quad (37)$$

Then from (37) with (22) we obtain, for all  $n$  sufficiently large

$$\sum_{i=1}^n \chi(i) \geq \frac{\sigma}{|\lambda|} n^{1/2} \varphi_k(n; c/2) - \frac{3\sigma}{|\lambda|} n^{1/2}. \quad (38)$$

Hence, with probability one, from (36) and (38) we have that, for all but finitely many  $n$

$$\sum_{i=1}^n Z_i \chi(i) \geq \frac{\sigma E[Z_1]}{|\lambda|} n^{1/2} \varphi_k(n; c/2) - \frac{3\sigma E[Z_1]}{|\lambda|} n^{1/2} - n^{1/2} c_n^{-1/2} (3 \log \log n)^{1/2},$$

which yields (27). Thus we have proved part (b).

Finally, we prove part (c). Suppose now that  $E[Z_1] = 0$ . Again use the notation of (29). First, suppose that  $\text{Var}[S_n] \leq C$  for all  $n$ , for some  $0 < C < \infty$ . Then, we have that (34) holds. On the other hand, suppose that  $\text{Var}[S_n] \rightarrow \infty$  as  $n \rightarrow \infty$ . But, since  $\chi(n) \rightarrow 0$  as  $n \rightarrow \infty$ , we have that  $\text{Var}[S_n] = o(n)$ . Applying Lemma 3 with  $X_i = Z_i \chi(i)$  then yields (28). Thus the proof of the lemma is complete.  $\square$

**Proof of Theorem 7.** First we examine the recurrence and transience criteria for  $\eta_t(\omega)$ . For the recurrent cases, we proceed in the second part of the proof to analyse the stationary measure given in Lemma 5, in order to distinguish between null-recurrence and ergodicity (positive recurrence). We work for a fixed environment  $\omega$ , that is, a given realization of  $p_i$  and  $q_i$  for  $i = 1, 2, \dots$ , as given by (3).

We aim to apply Lemmas 1 and 2, and so we construct a Lyapunov function  $f$ , that is, a function  $f : \mathbb{Z}^+ \rightarrow \mathbb{R}^+$  such that  $f(\eta_t(\omega))$  behaves as a martingale (with respect to the natural filtration) for  $\eta_t(\omega) \neq 0$ . To do this, we proceed as follows.

For a given environment  $\omega$ , set  $\Delta_1 := 1$  and for  $i = 2, 3, \dots$  let

$$\Delta_i := \prod_{j=1}^{i-1} (p_j/q_j) = \exp \sum_{j=1}^{i-1} \log(p_j/q_j), \quad (39)$$

and then set  $f(0) := 0$  and for  $n = 1, 2, 3, \dots$  let

$$f(n) := \sum_{i=1}^n \Delta_i. \quad (40)$$

Note that  $f(n) \geq 0$ . Then, for fixed  $\omega$ , for  $t \in \mathbb{Z}^+$  and  $n = 1, 2, \dots$ ,

$$\begin{aligned} E[f(\eta_{t+1}(\omega)) - f(\eta_t(\omega)) | \eta_t(\omega) = n] &= p_n f(n-1) + q_n f(n+1) - f(n) \\ &= q_n \Delta_{n+1} - p_n \Delta_n = 0, \end{aligned}$$

i.e.  $f(\eta_t(\omega))$  is a martingale over  $1, 2, 3, \dots$ .

We need to examine the behaviour of  $f(n)$  as  $n \rightarrow \infty$ , in order to apply Lemmas 1 and 2. Recall from (5) that there exists  $n_0 \in \mathbb{N}$  such that for any  $j > n_0$  and almost every realization of the random environment  $\omega$ ,  $p_j = \xi_j + Y_j \chi(j)$  and  $q_j = 1 - \xi_j - Y_j \chi(j)$ . Then, for  $j$  sufficiently large, and a.e.  $\omega$

$$\log p_j = \log(\xi_j + Y_j \chi(j)) = \log(\xi_j) + \xi_j^{-1} Y_j \chi(j) + O((\chi(j))^2),$$

and

$$\log q_j = \log(1 - \xi_j - Y_j \chi(j)) = \log(1 - \xi_j) - (1 - \xi_j)^{-1} Y_j \chi(j) + O((\chi(j))^2),$$

so that for  $j$  sufficiently large and a.e.  $\omega$

$$\log(p_j/q_j) = \log\left(\frac{\xi_j}{1 - \xi_j}\right) + \frac{Y_j}{\xi_j(1 - \xi_j)} \chi(j) + O((\chi(j))^2). \quad (41)$$

Note that  $\mathbb{E}[\log(p_n/q_n)] = O(\chi(n)) \rightarrow 0$  as  $n \rightarrow \infty$ , so that in this sense we asymptotically approach Sinai's regime.

Recall from (6) that for  $i = 1, 2, \dots$ ,  $\zeta_i = \log(\xi_i/(1 - \xi_i))$ . From (40), (39) and (41) we have, for  $n$  sufficiently large, for a.e.  $\omega$

$$f(n) = \sum_{i=1}^n \exp \sum_{j=1}^{i-1} \left[ \zeta_j + \frac{Y_j}{\xi_j(1 - \xi_j)} \chi(j) + O((\chi(j))^2) \right]. \quad (42)$$

Note that for what follows the  $O((\chi(j))^2)$  terms in (42) can be ignored, since, when  $\lambda \neq 0$  (where  $\lambda$  is given by (10)), the other two terms are dominant. Thus we need to examine



the behaviour of the two terms  $\sum_{i=1}^n \zeta_i$  and  $\sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)}\chi(i)$ . This behaviour depends upon the sign of  $\lambda$ , and the magnitude of the perturbation  $\chi$ .

First suppose that for some  $k \in \mathbb{N}$   $\chi$  is  $k$ -subcritical (15). In this case, we show that in (42) the term involving the  $\zeta_j$  is essentially dominant. We can apply Lemma 6 with  $Z_i = Y_i \xi_i^{-1}(1 - \xi_i)^{-1}$  (if  $\lambda > 0$ ) or  $Z_i = -Y_i \xi_i^{-1}(1 - \xi_i)^{-1}$  (if  $\lambda < 0$ ), and the boundedness property (12), so that (26) implies that, for any  $\varepsilon > 0$ , for all but finitely many  $n$ , for a.e.  $\omega$

$$-n^\varepsilon \leq \text{sign}(\lambda) \sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)}\chi(i) \leq \sigma n^{1/2} \varphi_k(n; -c/3), \quad (43)$$

with  $c \in (0, \infty)$  as given in (15). Also, from the Law of the Iterated Logarithm (Lemma 3), we have that, for a.e.  $\omega$ , there are infinitely many values of  $n$  for which

$$\sum_{i=1}^n \zeta_i \geq \sigma n^{1/2} \varphi_k(n; -c/4). \quad (44)$$

So from (43) and (44), we have that, for a.e.  $\omega$ , there are infinitely many values of  $n$  such that, if  $\lambda > 0$ ,

$$\sum_{i=1}^n \zeta_i + \sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)}\chi(i) \geq \sigma n^{1/2} \varphi_k(n; -c/4) - n^\varepsilon,$$

and if  $\lambda < 0$ ,

$$\sum_{i=1}^n \zeta_i + \sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)}\chi(i) \geq \sigma n^{1/2} (\varphi_k(n; -c/4) - \varphi_k(n; -c/3)).$$

Thus, by choosing  $\varepsilon$  to be small, we have that for a.e.  $\omega$ , there are infinitely many values of  $n$  such that

$$\sum_{i=1}^n \zeta_i + \sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)}\chi(i) \geq C n^{1/2}, \quad (45)$$

for some  $C$  with  $0 < C < \infty$ . Thus from (45), (39), and (41), there are, for a.e.  $\omega$ , infinitely many values of  $n$  for which  $\Delta_n > 1$ , and hence as  $n \rightarrow \infty$   $f(n) \rightarrow +\infty$  for a.e.  $\omega$ . Thus, by Lemma 2,  $\eta_t(\omega)$  is recurrent for a.e.  $\omega$ .

Now suppose that for some  $k \in \mathbb{N}$   $\chi$  is  $k$ -supercritical (14). In this case, we show that the term in (42) involving  $Y_j \xi_j^{-1}(1 - \xi_j)^{-1}$  is essentially dominant, and thus the sign of  $\lambda$  determines the behaviour. This time, from Lemma 6 with  $Z_i = Y_i \xi_i^{-1}(1 - \xi_i)^{-1}$  (if  $\lambda > 0$ ) or  $Z_i = -Y_i \xi_i^{-1}(1 - \xi_i)^{-1}$  (if  $\lambda < 0$ ), and the boundedness property (12), we have that (27) implies that, for a.e.  $\omega$ , for all but finitely many  $n$ ,

$$\text{sign}(\lambda) \sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)}\chi(i) \geq \sigma n^{1/2} \varphi_k(n; c/3). \quad (46)$$

Also, from the Law of the Iterated Logarithm (Lemma 3), we have that, for a.e.  $\omega$ , there are only finitely many  $n$  such that

$$\sum_{i=1}^n \zeta_i \geq \sigma n^{1/2} \varphi_k(n; c/4). \quad (47)$$

If  $\lambda < 0$ , from (46) and (47), we have that, for a.e.  $\omega$ , there are only finitely many  $n$  such that

$$\sum_{i=1}^n \zeta_i + \sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)} \chi(i) \geq \sigma n^{1/2} (\varphi_k(n; c/4) - \varphi_k(n; c/3)). \quad (48)$$

So if  $\lambda < 0$ , from (48), (39), and (41), we have that for a.e.  $\omega$  there are only finitely many values of  $n$  for which

$$\Delta_n \geq \exp(-C_1 n^{1/2}),$$

for some  $C_1$ , not depending on  $\omega$ , with  $0 < C_1 < \infty$ . Thus for a.e.  $\omega$  there exists a constant  $C_2$  (depending on  $\omega$ ) with  $0 < C_2 < \infty$  such that

$$f(n) \leq C_2 + \sum_{i=1}^{\infty} \exp(-C_1 i^{1/2}),$$

which is bounded. So in this case, by Lemma 1, we have that, for a.e.  $\omega$ ,  $\eta_t(\omega)$  is transient.

On the other hand, if  $\lambda > 0$  then Lemma 3 with (46) implies that for a.e.  $\omega$  there are infinitely many values of  $n$  for which

$$\sum_{i=1}^n \zeta_i + \sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)} \chi(i) \geq \sigma n^{1/2} (\varphi_k(n; c/3) - \varphi_k(n; c/4)) \geq C_1 n^{1/2}, \quad (49)$$

for some  $C_1$ , not depending on  $\omega$ , with  $0 < C_1 < \infty$ . So if  $\lambda > 0$ , from (49), (39), and (41) for a.e.  $\omega$  there are infinitely many values of  $n$  for which

$$\Delta_n \geq \exp(C_1 n^{1/2}).$$

Thus  $f(n) \rightarrow +\infty$   $\mathbb{P}$ -a.s., and in this case we have that, for a.e.  $\omega$ ,  $\eta_t(\omega)$  is recurrent, by Lemma 2.

We now classify the recurrent cases further into ergodic (positive recurrent) and null-recurrent. To determine ergodicity, we apply Lemma 5. Given  $\omega$ , and with  $D(\omega)$  as defined at (25), we have

$$D(\omega) = \sum_{i=1}^{\infty} \frac{1}{q_i} \exp\left(-\sum_{j=1}^i \log(p_j/q_j)\right) = \sum_{i=1}^{\infty} \frac{1}{\Delta_{i+1} q_i},$$

where  $\Delta_i$  is as defined at (39). By a similar argument to (41), we have that for  $n$  sufficiently large, for a.e.  $\omega$

$$\frac{1}{\Delta_n} = \exp\left(-\sum_{i=1}^{n-1} \zeta_i - \sum_{i=1}^{n-1} \frac{Y_i}{\xi_i(1-\xi_i)} \chi(i) + O\left(\sum_{i=1}^{n-1} (\chi(i))^2\right)\right).$$

We use similar arguments as in the proof of recurrence and transience to analyse  $D(\omega)$ . First suppose that for some  $k \in \mathbb{N}$   $\chi$  is  $k$ -subcritical. Then, by a similar argument to (45), we have that for a.e.  $\omega$  there are infinitely many values of  $i$  for which

$$-\sum_{i=1}^n \zeta_i - \sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)} \chi(i) \geq C n^{1/2},$$

for  $0 < C < \infty$ . Thus for a.e.  $\omega$  there are infinitely many values of  $n$  for which  $(1/\Delta_{n+1}) > 1$  and  $(1/(\Delta_{n+1}q_n)) > 1$ . Hence  $D(\omega) = +\infty$  for a.e.  $\omega$ . So, for a.e.  $\omega$ , by Lemma 5,  $\eta_t(\omega)$  is not ergodic.

Now suppose that for some  $k \in \mathbb{N}$   $\chi$  is  $k$ -supercritical. If  $\lambda > 0$ , using similar arguments to before, we have that for a.e.  $\omega$  there are only finitely many  $n$  for which

$$-\sum_{i=1}^n \zeta_i - \sum_{i=1}^n \frac{Y_i}{\xi_i(1-\xi_i)} \chi(i) \geq \sigma n^{1/2} (\varphi_k(n; c/4) - \varphi_k(n; c/3)).$$

So for a.e.  $\omega$  there are only finitely many values of  $n$  for which

$$(1/\Delta_n) \geq \exp(-C_1 n^{1/2}),$$

for some  $0 < C_1 < \infty$ . Thus for a.e.  $\omega$  there exists a constant  $C_2$  (depending on  $\omega$ ) with  $0 < C_2 < \infty$  such that

$$D(\omega) \leq C_2 + \sum_{i=1}^{\infty} \exp(-C_1 i^{1/2}),$$

which is bounded. So in this case, for a.e.  $\omega$ , by Lemma 5,  $\eta_t(\omega)$  is ergodic. This completes the proof of Theorem 7.  $\square$

**Proof of Theorem 6.** First we prove parts (i) and (iii). Suppose that, for all  $n$  sufficiently large,  $\lambda \chi(n) \geq cn^{-1/2}(\log \log n)^{1/2}$ , for some  $c > c_{\text{crit}}$  where  $c_{\text{crit}} = \sigma 2^{-1/2}$ . Then we see that  $\chi$  is  $k$ -supercritical (14) for  $k = 2, 3, \dots$ , since, for example

$$\begin{aligned} \frac{c}{|\lambda|} n^{-1/2} (\log \log n)^{1/2} &= \frac{c}{c_{\text{crit}}} \frac{\sigma}{2|\lambda|} n^{-1/2} (2 \log \log n)^{1/2} \\ &\geq \frac{\sigma}{2|\lambda|} n^{-1/2} (2 \log \log n + 4 \log \log \log n)^{1/2}, \end{aligned}$$

for  $n$  sufficiently large and  $c > c_{\text{crit}}$ . Hence (i) follows from part (i) of Theorem 7. Similarly, (iii) follows from part (iii) of Theorem 7.

For part (ii), suppose that  $|\lambda| \chi(n) \leq cn^{-1/2}(\log \log n)^{1/2}$  for all  $n$  sufficiently large,  $c \leq c_{\text{crit}}$ . Then we see that  $\chi$  is  $k$ -subcritical (15) for  $k = 2, 3, \dots$ , since, for example

$$\begin{aligned} \frac{c}{|\lambda|} n^{-1/2} (\log \log n)^{1/2} &\leq \frac{\sigma}{2|\lambda|} n^{-1/2} (2 \log \log n)^{1/2} \\ &\leq \frac{\sigma}{2|\lambda|} n^{-1/2} (2 \log \log n + 2 \log \log \log n)^{1/2}, \end{aligned}$$

for  $n$  sufficiently large. Then part (ii) of Theorem 7 gives part (ii) of Theorem 6, and the proof of Theorem 6 is complete.  $\square$

**Proof of Theorem 5.** From Lemma 3, we have that for a.e.  $\omega$  there are infinitely many values of  $n$  for which

$$\sum_{i=1}^n \zeta_i \geq \sigma n^{1/2} (\log \log n)^{1/2}. \quad (50)$$

By a similar argument to (41), but keeping track of higher order terms in the Taylor series, we have that now

$$\log(p_i/q_i) = \zeta_i + \sum_{r=1}^{\infty} \frac{1}{r} Y_i^r \left( \frac{1}{(1-\xi_i)^r} + \frac{(-1)^{r+1}}{\xi_i^r} \right) (\chi(i))^r. \quad (51)$$

By the condition  $Y_1/\xi_1 \stackrel{\mathcal{D}}{=} -Y_1/(1-\xi_1)$ , we have that the expectation of the sum on the right of (51) is zero. Hence we can apply part (c) of Lemma 6 with

$$Z_i = \sum_{r=1}^{\infty} \frac{1}{r} Y_i^r \left( \frac{1}{(1-\xi_i)^r} + \frac{(-1)^{r+1}}{\xi_i^r} \right) (\chi(i))^{r-1} \quad (52)$$

to obtain that for all but finitely many  $n$ , for a.e.  $\omega$

$$\sum_{i=1}^n \sum_{r=1}^{\infty} \frac{1}{r} Y_i^r \left( \frac{1}{(1-\xi_i)^r} + \frac{(-1)^{r+1}}{\xi_i^r} \right) (\chi(i))^r \geq -\varepsilon n^{1/2} (\log \log n)^{1/2}, \quad (53)$$

and by choosing  $\varepsilon$  sufficiently small we have from (51), (50) and (53) that, for a.e.  $\omega$  there are infinitely many values of  $n$  for which

$$\sum_{i=1}^n \log(p_i/q_i) \geq C n^{1/2} (\log \log n)^{1/2},$$

for  $0 < C < \infty$ . Thus with  $\Delta_n$  defined at (39), we have that for a.e.  $\omega$  there are infinitely many values of  $n$  for which

$$\Delta_n \geq \exp \left( C n^{1/2} (\log \log n)^{1/2} \right),$$

and so  $f(n) \rightarrow +\infty$   $\mathbb{P}$ -a.s., and so, by Lemma 2,  $\eta_t(\omega)$  is recurrent for a.e.  $\omega$ .

To prove null-recurrence, it remains to show that the Markov chain is not ergodic. Consider  $D(\omega)$  as defined at (25) again. From Lemma 3, we have that for a.e.  $\omega$  there are infinitely many values of  $n$  for which

$$-\sum_{i=1}^n \zeta_i \geq \sigma n^{1/2} (\log \log n)^{1/2}.$$

From part (c) of Lemma 6 with  $Z_i$  as at (52) we have that for all but finitely many  $n$ , for a.e.  $\omega$

$$-\sum_{i=1}^n Z_i \chi(i) \geq -\varepsilon n^{1/2} (\log \log n)^{1/2},$$

and by choosing  $\varepsilon$  sufficiently small we have that for a.e.  $\omega$  there are infinitely many values of  $n$  for which

$$(1/\Delta_n) \geq \exp \left( C n^{1/2} (\log \log n)^{1/2} \right),$$

for some  $0 < C < \infty$ , and so  $D(\omega) = +\infty$   $\mathbb{P}$ -a.s. Thus, by Lemma 5, the Markov chain is  $\mathbb{P}$ -a.s. not ergodic. Thus, for a.e.  $\omega$ ,  $\eta_t(\omega)$  is null-recurrent.  $\square$

**Proof of Theorem 3.** Parts (i) and (ii) follow easily with the methods used in the proof of Theorem 7. We prove part (iii). By a similar argument to (41), we have that now

$$\log(p_i/q_i) = \sum_{r=1}^{\infty} \frac{4^r}{2^r - 1} Y_i^{2^r-1} (\chi(i))^{2^r-1} = 4Y_i\chi(i) + O((\chi(i))^3). \quad (54)$$

Since  $Y_1 \stackrel{\mathcal{D}}{=} -Y_1$ , we have that all odd powers of  $Y_1$  have zero expectation, so that the expectation of the right hand side of (54) is zero. Thus it is clear that for a.e.  $\omega$  there are infinitely many values of  $n$  for which  $\sum_{i=1}^n \log(p_i/q_i) \geq 0$ , and hence  $\Delta_n \geq 1$ , and so  $f(n) \rightarrow +\infty$  for a.e.  $\omega$ , and we have  $\mathbb{P}$ -a.s. recurrence, by Lemma 2.

To prove null recurrence, it remains to show that the Markov chain is not ergodic. Once more, consider  $D(\omega)$  as defined at (25). By a similar argument to above, for a.e.  $\omega$  there are infinitely many values of  $n$  for which  $\sum_{i=1}^n \log(p_i/q_i) \leq 0$  and hence  $(1/\Delta_n) \geq 1$ , and so  $D(\omega) = +\infty$  for a.e.  $\omega$ . Thus, by Lemma 5, the Markov chain is  $\mathbb{P}$ -a.s. not ergodic. This completes the proof of part (iii).

We now prove part (iv). Once again we analyse the properties of the expression (54). Suppose that  $\chi(n) = an^{-\beta}$  for  $a > 0$ ,  $\beta > 0$ . Now suppose that  $0 < \beta < 1$  and that  $\mathbb{E}[Y_1] < 0$ . Then from (54), we have that there exist  $0 < C_1 < \infty$ ,  $0 < C_2 < \infty$  such that

$$-C_1 n^{1-\beta} \leq \mathbb{E} \sum_{i=1}^n \log(p_i/q_i) \leq -C_2 n^{1-\beta}.$$

If  $\beta > 1/2$ , then, by the boundedness of  $Y_1$ , we have

$$\sup_n \mathbb{E} \left| \sum_{i=1}^n \log(p_i/q_i) - \mathbb{E} \sum_{i=1}^n \log(p_i/q_i) \right|^k < \infty,$$

for all  $k \in \mathbb{N}$ , so that  $\mathbb{P}$ -a.s.,

$$\left| \sum_{i=1}^n \log(p_i/q_i) - \mathbb{E} \sum_{i=1}^n \log(p_i/q_i) \right| < n^\varepsilon,$$

for all but finitely many  $n$ , and any  $\varepsilon > 0$ . So, for all but finitely many  $n$ , for a.e.  $\omega$

$$\Delta_n \leq \exp(-Cn^{1-\beta} + n^\varepsilon),$$

for some  $C$  with  $0 < C < \infty$ , so that, for  $\varepsilon$  small enough,  $f(n) = \sum_{i=1}^n \Delta_i$  is bounded for a.e.  $\omega$ , which implies that  $\eta_t(\omega)$  is  $\mathbb{P}$ -a.s. transient, by Lemma 1.

Also, if  $\beta = 1/2$  we have from (54) that there exist  $0 < C_1 < \infty$ ,  $0 < C_2 < \infty$  such that

$$C_1 \log n \geq \text{Var} \sum_{i=1}^n \log(p_i/q_i) \geq C_2 \log n \rightarrow \infty,$$

as  $n \rightarrow \infty$ , and then we can apply Lemma 3 to obtain, for a.e.  $\omega$

$$\sum_{i=1}^n \log(p_i/q_i) \leq -C_1 n^{1/2} + C_2 (\log n)^{1/2} (\log \log n)^{1/2},$$

for constants  $0 < C_1 < \infty$ ,  $0 < C_2 < \infty$  (depending on  $\omega$ ) and all but finitely many  $n$ . Thus  $f(n)$  is  $\mathbb{P}$ -a.s. bounded, and so we have  $\mathbb{P}$ -a.s. transience by Lemma 1.

Finally, if  $0 < \beta < 1/2$ , from (54), we have that there exist  $0 < C_1 < \infty$ ,  $0 < C_2 < \infty$  such that

$$C_1 n^{1-2\beta} \geq \text{Var} \sum_{i=1}^n \log(p_i/q_i) \geq C_2 n^{1-2\beta} \rightarrow \infty,$$

as  $n \rightarrow \infty$ , and then by Lemma 3 we obtain, for a.e.  $\omega$

$$\sum_{i=1}^n \log(p_i/q_i) \leq -C_1 n^{1-\beta} + C_2 n^{(1/2)-\beta} (\log \log n)^{1/2},$$

for constants  $0 < C_1 < \infty$ ,  $0 < C_2 < \infty$  (depending on  $\omega$ ) and all but finitely many  $n$ . So once again we have  $f(n)$  is  $\mathbb{P}$ -a.s. bounded, and so we have  $\mathbb{P}$ -a.s. transience by Lemma 1. This proves part (c).

To prove part (a), we apply Lemma 5. Suppose that  $\mathbb{E}[Y_1] > 0$ . By similar arguments to above, this time we have that for a.e.  $\omega$

$$\sum_{i=1}^n \log(p_i/q_i) \geq C n^{1-\beta},$$

for some  $0 < C < \infty$  and all but finitely many  $n$ . Thus, for a.e.  $\omega$ , for all but finitely many  $n$ ,

$$\frac{1}{\Delta_n} = \exp \left( - \sum_{i=1}^{n-1} \log(p_i/q_i) \right) \leq \exp(-C n^{1-\beta}),$$

and so, for  $D(\omega)$  as defined at (25),  $D(\omega) < \infty$   $\mathbb{P}$ -a.s., and so, by Lemma 5, the Markov chain is  $\mathbb{P}$ -a.s. ergodic, proving part (a).

Finally, we prove part (b). Suppose that  $\beta > 1$ . Now, since  $-1 \leq Y_i \leq 1$  and  $\chi(n) = a n^{-\beta}$ , we have from (54) that there exists a constant  $C_1$  (not depending on  $\omega$ ) with  $0 < C_1 < \infty$  such that, for a.e.  $\omega$ ,

$$\left| \sum_{i=1}^n \log(p_i/q_i) \right| \leq C_1 \sum_{i=1}^n i^{-\beta} \leq C_2,$$

for finite positive  $C_2$ , not depending on  $\omega$  or  $n$ , this last inequality following since  $\beta > 1$ . Thus for a.e.  $\omega$ , for each  $n$ ,

$$0 < \exp(-C_2) \leq \exp \left( \sum_{i=1}^n \log(p_i/q_i) \right) \leq \exp(C_2) < \infty,$$

so that for each  $n$ ,  $\Delta_n$  and  $1/\Delta_n$  are each bounded strictly away from 0 and from  $\infty$ , so that  $\mathbb{P}$ -a.s.  $f(n) \rightarrow +\infty$  as  $n \rightarrow \infty$ , and  $D(\omega) = +\infty$   $\mathbb{P}$ -a.s. Thus by Lemma 1 the Markov chain is  $\mathbb{P}$ -a.s. recurrent, and by Lemma 5  $\mathbb{P}$ -a.s. not ergodic. Thus, for a.e.  $\omega$ ,  $\eta_t(\omega)$  is null-recurrent. This completes the proof of Theorem 3.  $\square$

### Acknowledgements

AW began this work while at the University of Durham, supported by an EPSRC doctoral training account, and it was completed when he was at the University of Bath.

# References

- [1] Alili S., Asymptotic behaviour for random walks in random environments, *J. Appl. Probab.*, **36** (1999), 334–349.
- [2] Aspandiiarov S., Iasnogorodski, R. and Menshikov M., Passage-time moments for nonnegative stochastic processes and an application to reflected random walks in a quadrant, *Ann. Probab.*, **24** (1996), 932–960.
- [3] Comets F. and Popov S., Limit law for transition probabilities and moderate deviations for Sinai’s random walk in random environment, *Probab. Theory Related Fields*, **126** (2003), 571–609.
- [4] Comets F., Menshikov M.V. and Popov S., Lyapunov functions for random walks and strings in random environment, *Ann. Probab.*, **26** (1998), 1433–1445.
- [5] Deheuvels P. and Revész P., Simple random walk on the line in random environment, *Probab. Theory Related Fields*, **72** (1986), 215–230.
- [6] Fayolle G., Malyshev V.A. and Menshikov M.V., Topics in the Constructive Theory of Countable Markov Chains, Cambridge University Press (1995).
- [7] Feller W., The general form of the so-called law of the iterated logarithm, *Trans. Amer. Math. Soc.*, **54** (1943), 373–402.
- [8] Hu Y. and Shi Z., The limits of Sinai’s simple random walk in random environment, *Ann. Probab.*, **26** (1998), 1477–1521.
- [9] Kawazu K., Tamura Y. and Tanaka H., Limit theorems for one-dimensional diffusions and random walks in random environments, *Probab. Theory Related Fields*, **80** (1989), 501–541.
- [10] Key E.S., Recurrence and transience criteria for random walk in a random environment, *Ann. Probab.*, **12** (1984), 529–560.
- [11] Kesten H., Kozlov M.V. and Spitzer F., A limit law for random walk in random environment, *Compositio Mathematica*, **30** (1975), 145–168.
- [12] Kozlov M.V., Random walk in one dimensional random medium, *Theory Probab. Appl.*, **18** (1973), 387–388.
- [13] Lamperti J., Criteria for the recurrence and transience of stochastic processes I, *J. Math. Anal. Appl.*, **1** (1960), 314–330.
- [14] Lamperti J., Criteria for stochastic processes II: passage-time moments, *J. Math. Anal. Appl.*, **7** (1963), 127–145.
- [15] Menshikov M.V., Asymont I.M. and Iasnogorodskii R., Markov processes with asymptotically zero drifts, *Problems of Information Transmission*, **31** (1995), 248–261, translated from *Problemy Peredachi Informatsii*, **31**, 60–75 (in Russian).



- [16] Révész P., Random Walk in Random and Nonrandom Environments, World Scientific, Teaneck, NJ (1990).
- [17] Sinai Ya.G., The limiting behaviour of a one-dimensional random walk in a random medium, *Theory Probab. Appl.*, **27** (1982), 256–268.
- [18] Solomon F., Random walks in a random environment, *Ann. Probab.*, **3** (1975), 1–31.
- [19] Zeitouni O., Random walks in random environments, XXXI Summer School in Probability, St. Flour (2001), in: *Lecture Notes in Math.*, **1837** (2004), Springer, pp. 193–312.